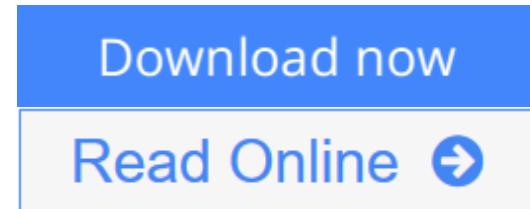# Introduction to Modern Bayesian Econometrics

By Tony Lancaster

Introduction to Modern Bayesian Econometrics By Tony Lancaster

In this new and expanding area, Tony Lancaster's text is the first comprehensive introduction to the Bayesian way of doing applied economics.

- Uses clear explanations and practical illustrations and problems to present innovative, computer-intensive ways for applied economists to use the Bayesian method;

- Emphasizes computation and the study of probability distributions by computer sampling;
- Covers all the standard econometric models, including linear and non-linear regression using cross-sectional, time series, and panel data;
- Details causal inference and inference about structural econometric models;
- Includes numerical and graphical examples in each chapter, demonstrating their solutions using the S programming language and Bugs software
- Supported by online supplements, including Data Sets and Solutions to Problems, at www.blackwellpublishing.com/lancaster

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Editorial Review

Review
"This book conveys the revolution in Bayesian statistics brought about by modern computing and simulation methods from a perspective that econometricians will find familiar. It works through the implications for econometric practice using practical examples and accessible computer software. Graduate students in economics will find it highly accessible. Practitioners steeped in classical econometric methods will find much that is new, exciting, and useful here as well." *John Geweke, University of Iowa*

"Lancaster's text gives an impressive overview of the Bayesian point of view, and should prove a valuable resource to econometricians of all persuasions." *Werner Ploberger, University of Rochester*

From the Back Cover
About two hundred and forty years ago, an English clergyman named Thomas Bayes developed a method to calculate the chances of uncertain events in the light of accumulating evidence. Though his method has extensive applications to the work of economists, it is only recent advances in computing that have made it possible to exploit its full power.

In this new and expanding area, Tony Lancaster's text provides a comprehensive introduction to the Bayesian way of doing applied economics. Using clear explanations and practical illustrations and problems, the text presents innovative, computer-intensive ways for applied economists to use the Bayesian method. In addition, each chapter includes numerical and graphical examples and demonstrates their solutions using the S programming language and Bugs software.

About the Author
Tony Lancaster is Herbert H. Goldberger Professor of Economics and Professor of Community Health at Brown University. He is the author of *The Econometric Analysis of Transition Data (1990)*, an Econometric Society Monograph.

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